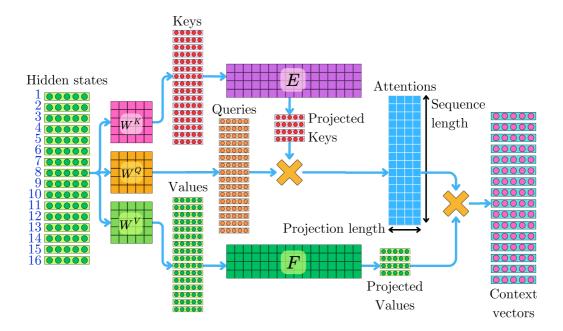
Low-Rank Projection of Attention Matrices: Linformer

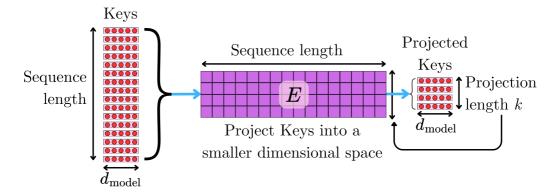
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Linear attention mechanisms represent a paradigm shift in transformer architecture by mathematically re-engineering the attention operation to achieve $\mathcal{O}(n)$ complexity while maintaining global context awareness. Linformer introduced the idea that the token-token interaction matrix could be compressed into a smaller representation without too much information loss. Instead of computing the full $N\times N$ interaction $\frac{Q^{\top}K}{\sqrt{d_{\mathrm{model}}}}$ (ignoring heads for simplicity), we could first project K into a lower rank dimension k, and compute the lower rank $N\times k$ approximation:

$$\frac{Q^{\top}EK}{\sqrt{d_{\text{model}}}}\tag{1}$$

where E is a $N \times k$ projection matrix that project K from the original dimension $d_{\mathsf{model}} \times N$ to $d_{\mathsf{model}} \times k$. This leads to $N \times k$ alignment score and attention matrices.



When we project with E, the approximation leads to the error:

$$error = \left| \frac{Q^{\top} K}{\sqrt{d_{\text{model}}}} - \frac{Q^{\top} E K}{\sqrt{d_{\text{model}}}} \right| \tag{2}$$

If the elements of E follow a Gaussian distribution $\mathcal{N}(0,1/k)$, the Johnson–Lindenstrauss lemma guarantees that:

$$P\left[\mathsf{error} > \epsilon\right] \le e^{-\gamma \epsilon^2 k}. \tag{3}$$

This means that the probability that we choose E such that the error is greater than ϵ is bounded by $e^{-\gamma \epsilon^2 k}$. If we choose $k \to \infty$, then $P\left[\text{error} > \epsilon\right] \to 0$ for any ϵ . A good choice is $k \propto \log N/\epsilon^2$, yielding:

$$P\left[\mathsf{error} > \epsilon\right] \le N^{-\gamma}. \tag{4}$$

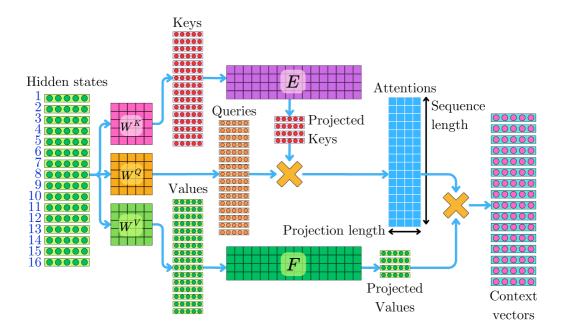
This means that we can choose an arbitrarily small ϵ such that $P\left[\text{error} > \epsilon\right] \to 0$ as the sequence length increases $N \to \infty$. Understand this as a mere theoretical guide that tells us that choosing $k \propto \log N$ will guarantee smaller errors as N increases. In practice, k is chosen independently of N, leading to the $\mathcal{O}(N)$ linear complexity while accepting the cost of the approximation error. Additionally, E is chosen as a parameter layer for the model to learn. For example, they showed that choosing k=64 with N=512 leads to slightly worse performance than the full attention.

Since the attention matrix has dimension $N \times k$, we also need to project the values:

$$C = \operatorname{Softmax}\left(\frac{Q^{\top}EK}{\sqrt{d_{\text{model}}}}\right)FV \tag{5}$$

where F is the $N \times k$ projection matrix for the tensor V. As for E, F is also learned during training.





Projecting the keys and values EK, FV leads to complexity $\mathcal{O}(Nk)$. Computing the alignment scores $Q^{\top}EK$ and the context vectors C=AFV are also following $\mathcal{O}(Nk)$. Since we fix k, the overall time and space complexity is $\mathcal{O}(N)$

